

THE CYCLIC HOPF $H \bmod K$ THEOREM

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ABSTRACT. The $H \bmod K$ theorem gives all possible periodic solutions in a Γ –equivariant dynamical system, based on the group-theoretical aspects. In addition, it classifies the spatio-temporal symmetries that are possible. By the contrary, the equivariant Hopf theorem guarantees the existence of families of small-amplitude periodic solutions bifurcating from the origin for each \mathbf{C} –axial subgroup of $\Gamma \times \mathbb{S}^1$. In this paper we identify which periodic solution types, whose existence is guaranteed by the $H \bmod K$ theorem, are obtainable by Hopf bifurcation, when the group Γ is finite cyclic.

1. INTRODUCTION

In the formalism of equivariant differential equations [1], [2] and [3] have been described two methods for obtaining periodic solutions: the $H \bmod K$ theorem and the equivariant Hopf theorem. While the $H \bmod K$ theorem offers the complete set of possible periodic solutions based exclusively on the structure of the group Γ acting on the differential equation, the equivariant Hopf theorem guarantees the existence of families of small-amplitude periodic solutions bifurcating from the origin for all \mathbf{C} –axial subgroups of $\Gamma \times \mathbb{S}^1$.

Not always all solutions predicted by the $H \bmod K$ theorem can be obtained by the generic Hopf bifurcation [3]. In [4] there are described which periodic solutions, whose existence is guaranteed by the $H \bmod K$ theorem are obtainable by the Hopf bifurcation when the group Γ is finite abelian. In this article, we pose a more specific question: what periodic solutions predicted by the $H \bmod K$ theorem are obtainable by the Hopf bifurcation when the group Γ is finite cyclic. We will answer this question by finding which additional constraints have to be added to the Abelian Hopf $H \bmod K$ theorem [4] so that the periodic solutions predicted by the $H \bmod K$ theorem coincide with the ones obtained by the equivariant Hopf theorem when the group Γ is finite cyclic.

2. THE $H \bmod K$ THEOREM

We call $(\gamma, \theta) \in \Gamma \times \mathbb{S}^1$ a spatio-temporal symmetry of the solution $x(t)$. A spatio-temporal symmetry of $x(t)$ for which $\theta = 0$ is called a spatial symmetry, since it fixes the point $x(t)$ at every moment of time. The group of all spatio-temporal symmetries of $x(t)$ is denoted

$$\Sigma_{x(t)} \subseteq \Gamma \times \mathbb{S}^1.$$

As shown in [3], the symmetry group $\Sigma_{x(t)}$ can be identified with a pair of subgroups H and K of Γ and a homomorphism $\Theta : H \rightarrow \mathbb{S}^1$ with kernel K . Define

$$(1) \quad \begin{aligned} K &= \{\gamma \in \Gamma : \gamma x(t) = x(t) \ \forall t\} \\ H &= \{\gamma \in \Gamma : \gamma x(t) = \{x(t)\} \ \forall t\}. \end{aligned}$$

Date: March 18, 2015.

2000 Mathematics Subject Classification. 34C23, 34C25, 37G40.

Key words and phrases. Hopf bifurcation, spatio-temporal symmetry, finite cyclic group, periodic solutions.

This work was supported by FCT grant *SFRH/BD/64374/2009*.

The subgroup $K \subseteq \Sigma_{x(t)}$ is the group of spatial symmetries of $x(t)$ and the subgroup H consists of those symmetries that preserve the trajectory of $x(t)$, ie. the spatial parts of the spatio-temporal symmetries of $x(t)$. The groups $H \subseteq \Gamma$ and $\Sigma_{x(t)} \subseteq \Gamma \times \mathbf{S}^1$ are isomorphic; the isomorphism is in fact just the restriction to $\Sigma_{x(t)}$ of the projection of $\Gamma \times \mathbf{S}^1$ onto Γ . Therefore the group $\Sigma_{x(t)}$ can be written as

$$\Sigma^\Theta = \{(h, \Theta(h)) : h \in H, \Theta(h) \in \mathbf{S}^1\}.$$

Moreover, we call Σ^Θ a twisted subgroup of $\Gamma \times \mathbf{S}^1$. In our case Γ is a finite cyclic group and the $H \bmod K$ theorem states necessary and sufficient conditions for the existence of a periodic solution to a Γ -equivariant system of ODEs with specified spatio-temporal symmetries $K \subset H \subset \Gamma$. Recall that the isotropy subgroup Σ_x of a point $x \in \mathbb{R}^n$ consists of group elements that fix x , that is they satisfy

$$\Sigma_x = \{\sigma \in \Gamma : \sigma x = x\}.$$

Let $N(H)$ be the normalizer of H in Γ , satisfying $N(H) = \{\gamma \in \Gamma : \gamma H = H\gamma\}$. Let also $\text{Fix}(K) = \{x \in \mathbb{R}^n : kx = x \ \forall k \in K\}$.

Definition 1. Let $K \subset \Gamma$ be an isotropy subgroup. The variety L_K is defined by

$$L_K = \bigcup_{\gamma \notin K} \text{Fix}(\gamma) \cap \text{Fix}(K).$$

Theorem 1. ($H \bmod K$ Theorem [3]) Let Γ be a finite group acting on \mathbb{R}^n . There is a periodic solution to some Γ -equivariant system of ODEs on \mathbb{R}^n with spatial symmetries K and spatio-temporal symmetries H if and only if the following conditions hold:

- (a) H/K is cyclic;
- (b) K is an isotropy subgroup;
- (c) $\dim \text{Fix}(K) \geq 2$. If $\dim \text{Fix}(K) = 2$, then either $H = K$ or $H = N(K)$;
- (d) H fixes a connected component of $\text{Fix}(K) \setminus L_K$, where L_K appears as in Definition 1 above;

Moreover, if (a) – (d) hold, the system can be chosen so that the periodic solution is stable.

Definition 2. The pair of subgroups (H, K) is called admissible if the pair satisfies hypotheses (a) – (d) of Theorem 1, that is, if there exist periodic solutions to some Γ -equivariant system with (H, K) symmetry.

3. HOPF BIFURCATION WITH CYCLIC SYMMETRIES

In the following we recall two results from [4] needed later for the proof of the Theorem 2. Let $x_0 \in \mathbb{R}^n$. Suppose that V is an Σ_{x_0} -invariant subspace of \mathbb{R}^n . Let $\hat{V} = x_0 + V$, and observe that \hat{V} is also Σ_{x_0} -invariant.

Lemma 1. Let g be an Σ_{x_0} -equivariant map on \hat{V} such that $g(x_0) = 0$. Then g extends to a Γ -equivariant mapping f on \mathbb{R}^n so that the center subspace of $(df)_{x_0}$ equals the center subspace of $(dg)_{x_0}$.

Proof. See [4]. □

Lemma 2. Let $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be Γ -equivariant and let $f(x_0) = 0$. Let V be the center subspace of $(df)_{x_0}$. Then there exists a Γ -equivariant diffeomorphism $\psi : \mathbb{R}^n \rightarrow \mathbb{R}^n$ such that $\psi(x_0) = x_0$ and the center manifold of the transformed vector field

$$\psi_* f(x) \equiv (d\psi)_{\psi(x)}^{-1} f(\psi(x))$$

is \hat{V} .

Proof. See [4]. □

In order to state the Cyclic Hopf theorem, we need first the following lemma.

Lemma 3. *The group Γ is cyclic if and only if it is a homomorphic image of \mathbb{Z} .*

Proof. To show that Γ is cyclic if and only if it is a homomorphic image of \mathbb{Z} , let $\Gamma = \langle a \rangle$ then the map

$$\mathbb{Z} \rightarrow \Gamma, \quad n \rightarrow a^n$$

is a homomorphism (since $a^{n+m} = a^n a^m$ for all $n, m \in \mathbb{Z}$) whose image is Γ .

Conversely, if $f : \mathbb{Z} \rightarrow \Gamma$ is an epimorphism then let $a = f(1)$. Every $\gamma \in \Gamma$ takes the form $\gamma = f(n)$ for some $n \in \mathbb{Z}$. If $n \geq 0$ then

$$\gamma = f(1 + \dots + 1) = f(1) \circ_{\Gamma} \dots \circ_{\Gamma} f(1) = (f(1))^n = a^n.$$

The same formula holds if $n < 0$. Thus $\Gamma = \langle a \rangle$. □

Theorem 2. (*cyclic Hopf theorem*). *In systems with finite cyclic symmetry, generically, Hopf bifurcation at a point x_0 occurs with simple eigenvalues, and there exists a unique branch of small-amplitude periodic solutions emanating from x_0 . Moreover the spatio-temporal symmetries of the bifurcating periodic solutions are*

$$(2) \quad H = \Sigma_{x_0}, \quad H \text{ is cyclic}$$

and

$$(3) \quad K = \ker_V(H), \quad K \text{ is cyclic,}$$

and H acts H -simply on V . In addition let \mathbb{Z}_k act on \mathbb{R}^k by a cyclic permutation of coordinates. Let $\mathbb{Z}_q \subseteq \mathbb{Z}_n \subseteq \mathbb{Z}_k$. Then there is a \mathbb{Z}_n -simple representation with kernel \mathbb{Z}_q with the single exception when $n = k$ is even and $q = \frac{k}{2}$.

Proof. The proof relies on the proof of the homologous Theorem in [4], with changes concerning the form of the subgroups H and K . However, we will prefer to give the proof entirely, including the parts that coincide with the proof in [4], to ease the lecture of the paper. We begin as in [4], by showing that the equivariant Hopf bifurcation leads to a unique branch of small-amplitude periodic solutions emanating from x_0 . From Lemma 1 it follows that the bifurcation point $x_0 = 0$ and therefore $\Gamma = \Sigma_{x_0}$. Moreover, from Lemma 2 it follows that if reducing to the center manifold, we may assume that $\mathbb{R}^n = V$ and therefore from [2] it follows that the center subspace V at the Hopf bifurcation point is Γ -simple. This means that V is either a direct sum of two absolutely irreducible representations or it is itself irreducible but not absolutely irreducible. Since the irreducible representations of abelian groups (and subsequently cyclic groups) are one-dimensional and absolutely irreducible or two-dimensional and non-absolutely irreducible, it follows that V is two-dimensional and therefore the eigenvalues obtained at the linearization about the bifurcation point x_0 are simple. Now the standard Hopf bifurcation theorem applies to obtain a unique branch of periodic solutions.

Let $x(t, \lambda)$ be the unique branch of small-amplitude periodic solutions that emanate at the Hopf bifurcation point x_0 . For each t ,

$$x_0 = \lim_{\lambda \rightarrow 0} x(t, \lambda).$$

Let H be the spatio-temporal symmetry subgroup of $x(\cdot, \lambda)$, and let $\Phi : H \rightarrow \mathbb{S}^1$ be the homomorphism that associates a symmetry $h \in H$ with a phase shift $\Phi(h) \in \mathbb{S}^1$. To prove that $H \subset \Sigma_{x_0}$ we have

$$\begin{aligned} hx_0 &= \lim_{\lambda \rightarrow 0} hx(0, \lambda) && \text{by continuity of } h \\ &= \lim_{\lambda \rightarrow 0} x(\Phi(h), \lambda) && \text{by definition of spatio-temporal symmetries} \\ &= x_0 \end{aligned}$$

and therefore $h \in \Sigma_{x_0}$. In the following we proof that $\Sigma_{x_0} \subset H$. Let $\gamma \in \Sigma_{x_0} \subseteq \Gamma$; therefore $\gamma x(t, \lambda)$ is also a periodic solution. Since the periodic is unique (as shown above), we have

$$\gamma\{x(t, \lambda)\} = \{x(t, \lambda)\},$$

so $\gamma \in H$. Lemma 2 allows us to assume that the center manifold at x_0 is $\hat{V} = v + x_0$, which may be identified with V , and therefore V is H -invariant. Therefore V is H -simple since γ is cyclic (and subsequently abelian). Since Γ is cyclic, all its subgroups are cyclic, in particular H and K .

The proof of the last condition is the proof of Proposition 6.2 in [4]. \square

4. CONSTRUCTING SYSTEMS WITH CYCLIC SYMMETRY NEAR HOPF POINTS

This section consists in recalling the results corresponding section 4 in [4] where the construction of systems with abelian symmetry near Hopf points has been carried out. When Γ is finite cyclic, a key step in constructing H mod K periodic solutions from Hopf bifurcation at x_0 is the construction of a locally Σ_{x_0} -equivariant vector field. We first construct, for finite symmetry groups, a Γ -equivariant vector field that has a stable equilibrium, $x_0 \in \mathbb{R}^n$, with the desired isotropy. We will use

Lemma 4. *For any finite set of distinct points y_1, \dots, y_l , vectors v_1, \dots, v_l in \mathbb{R}^n and matrices $A_1, \dots, A_l \in \text{GL}(n)$, there exists a polynomial map $g : \mathbb{R}^n \rightarrow \mathbb{R}^n$ such that $g(y_j) = v_j$ and $(dg)_{y_j} = A_j$.*

Proof. See [5]. \square

Theorem 3. *Let Γ be a finite cyclic group acting on \mathbb{R}^n and $x_0 \in \mathbb{R}^n$. Then there exists a Γ -equivariant system of ODEs on \mathbb{R}^n with a stable equilibrium x_0 .*

Proof. See [4]. \square

In conclusion any point $x_0 \in \mathbb{R}^n$ can be a stable equilibrium for a Γ -equivariant vector field $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$. It is clear that $(df)_{x_0}$ must commute with the isotropy subgroup Σ_{x_0} of x_0 [3]. The following result states that the linearization about the equilibrium x_0 can be any linear map that commutes with the isotropy subgroup.

Theorem 4. *Let $x_0 \in \mathbb{R}^n$ and $A : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a linear map that commutes with the isotropy subgroup Σ_{x_0} of x_0 . Then there exists a polynomial Γ -equivariant vector field $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ such that $f(x_0) = 0$ and $(df)_{x_0} = A$.*

Proof. See [4]. \square

When constructing a Hopf bifurcation at points $x_0 \in \mathbb{R}^n$ we do not necessarily assume full isotropy. Genericity of Σ_{x_0} -simple subspaces at points of Hopf bifurcation is given by Γ -equivariant mappings as follows.

Lemma 5. *Let Γ act on \mathbb{R}^n and fix $x_0 \in \mathbb{R}^n$. Let V be a Σ_{x_0} -invariant neighborhood of x_0 such that $\gamma\bar{V} \cap \bar{V} = \emptyset$ for any $\gamma \in \Gamma \setminus \Sigma_{x_0}$. Let $g : \bar{V} \times \mathbb{R} \rightarrow \mathbb{R}^n$ be a smooth Σ_{x_0} -equivariant vector field. Then there exists an extension of g to a smooth Γ -equivariant vector field $f : \mathbb{R}^n \times \mathbb{R} \rightarrow \mathbb{R}^n$.*

Proof. See [4]. □

5. THE CYCLIC HOPF $H \bmod K$ THEOREM

Theorem 5. *(cyclic Hopf $H \bmod K$ theorem). Let Γ be a finite cyclic group acting on \mathbb{R}^n . There is an $H \bmod K$ periodic solution that arises by a generic Hopf bifurcation if and only if the following seven conditions hold: Theorem 1 (a) – (d), H is a cyclic isotropy subgroup, there exists an H -simple subspace V such that $K = \ker_V(H)$, K is cyclic and let \mathbb{Z}_k act on \mathbb{R}^k by a cyclic permutation of coordinates. Let $\mathbb{Z}_q \subseteq \mathbb{Z}_n \subseteq \mathbb{Z}_k$. Then there is a \mathbb{Z}_n -simple representation with kernel \mathbb{Z}_q with the single exception when $n = k$ is even and $q = \frac{k}{2}$.*

Proof. Necessity follows from the $H \bmod K$ theorem (Theorem 1) and the cyclic Hopf theorem (Theorem 2). We'll prove the sufficiency next. The idea of the proof will again, rely heavily on the proof of Abelian Hopf $H \bmod K$ theorem in [4]. Let $x_0 \in \mathbb{R}^n$ and let H be the isotropy subgroup of the point x_0 , ie. $H = \Sigma_{x_0}$. Moreover, let W be a H -simple representation. Since Γ is cyclic (in particular, abelian), W is two-dimensional. Now we can define the linear maps $A(\lambda) : W \rightarrow W$ by

$$A(\lambda) = \begin{bmatrix} \lambda & -1 \\ 1 & \lambda \end{bmatrix}.$$

Since W is two-dimensional it is easy to prove the commutativity with A . We have

$$A(\lambda) \cdot W = \begin{bmatrix} \lambda & -1 \\ 1 & \lambda \end{bmatrix} \cdot \begin{bmatrix} a & -b \\ b & a \end{bmatrix} = \begin{bmatrix} \lambda a - b & -\lambda b - a \\ a + \lambda b & a\lambda - b \end{bmatrix} = W \cdot A(\lambda).$$

Next we can extend Theorem 4 to a bifurcation problem as in Lemma 5. Let $f : \mathbb{R}^n \times \mathbb{R} \rightarrow \mathbb{R}^n$ be a Γ -equivariant polynomial such that for all $\gamma \in \Gamma$, $f(\gamma x_0, \lambda) = 0$ and $(df)_{\gamma x_0, \lambda}|_{\gamma W} = \gamma A(\lambda) \gamma^{-1}$. Moreover, let $g = f|_{W+x_0}$. From the way f has been constructed, g is H -equivariant on $W + x_0$ and $g(x_0) = 0$, hence from Lemma 2 we have that W is the center subspace of $(dg)_{x_0, 0}$.

Next consider $(dg)_{x_0, \lambda}|_W$; its eigenvalues are $\sigma(\lambda) \pm i\rho(\lambda)$ with $\sigma(0) = 0$, $\rho(0) = 1$ and $\sigma'(0) \neq 0$. Then the equivariant Hopf theorem extended to a point $x_0 \in \mathbb{R}^n$ implies the existence of small-amplitude periodic solutions emanating from x_0 with spatio-temporal symmetries H and spatial symmetries K . □

6. GENERAL CONSIDERATIONS BETWEEN THE DIFFERENCES OF THE RESULTS IN THIS ARTICLE AND [4]

In the first place it must be highlighted that one can start with the methodology used in [4] and add the restrictions presented in this paper to obtain the Cyclic Hopf $H \bmod K$ Theorem, but not vice-versa. This is obvious, because any cyclic group is abelian but not any abelian group is cyclic.

In this section we use the Cyclic Hopf $H \bmod K$ Theorem to exhibit symmetry pairs (H, K) that are admissible by the Abelian Hopf $H \bmod K$ Theorem but not admissible by the Cyclic Hopf $H \bmod K$ Theorem. Let \mathbb{Z}_l act on \mathbb{R}^l by cyclic permutation of coordinates and $\Gamma = \mathbb{Z}_l \times \mathbb{Z}_k$ act on $\mathbb{R}^l \times \mathbb{R}^k$ by the diagonal action, where $l, k > 1$. We show Abelian

Hopf $H \bmod K$ admissible but not Cyclic Hopf $H \bmod K$ admissible pairs for this action of Γ by classifying in Theorem (6) all Cyclic Hopf $H \bmod K$ admissible pairs $K \subset H \subset \Gamma$ and showing that there are admissible pairs that are not on the list.

Theorem 6. *By applying the Cyclic Hopf $H \bmod K$ Theorem, the (H, K) Hopf-admissible pairs in Γ are $(\mathbb{Z}_m \times \mathbb{Z}_n, \mathbb{Z}_m \times \mathbb{Z}_q)$ where q divides n except when $q = \frac{k}{2}$ and $n = k$, and $(\mathbb{Z}_m \times \mathbb{Z}_n, \mathbb{Z}_p \times \mathbb{Z}_n)$ where p divides m except when $p = \frac{l}{2}$ and $m = l$. Moreover, m and n are coprimes, m and q are coprimes with $m \neq q$, and p and n are coprimes, with $p \neq n$.*

Proof. The proof is a restriction to the cases m and n are coprimes with $m \neq n$, m and q are coprimes with $m \neq q$, and p and n are coprimes, with $p \neq n$, of the proof of Theorem 6.1 in [4]. \square

To find an example of a pair (H, K) that is admissible by the Abelian Hopf $H \bmod K$ Theorem but not by the Cyclic Hopf $H \bmod K$ Theorem, let's take $(H = \mathbb{Z}_m \times \mathbb{Z}_n, K = \mathbb{Z}_m \times \mathbb{Z}_q)$ where q divides n except when $q = \frac{k}{2}$ and $n = k$, and m and n are not coprimes, m and q are not coprimes. They are admissible by the Abelian Hopf $H \bmod K$ by applying Theorem 6.1 in [4]. However, they are not admissible by the Cyclic Hopf $H \bmod K$ Theorem because of the application of the the Fundamental Theorem of finitely generated abelian groups. Indeed, if, for example m and n are not coprimes then they have a common divisor integer $a \in \mathbb{R}_+$ that is prime, and in this case $m = ab$, $n = ac$ for some integers $b \in \mathbb{R}_+$, $c \in \mathbb{R}_+$ and the group $\mathbb{Z}_{ab} \times \mathbb{Z}_{ac}$ is not cyclic. A similar case applies for the group $K = \mathbb{Z}_m \times \mathbb{Z}_q$ if m and q are not coprimes with $m \neq q$, or the group $K = \mathbb{Z}_p \times \mathbb{Z}_n$ if n and p are not coprimes with $n \neq p$.

Acknowledgements. The author would like to thank the helpful suggestions received from the referee, which improved the presentation of this paper. He also acknowledges economical support form FCT grant SFRH/ BD/ 64374/ 2009.

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